

Froogle Local New! Web Images Groups News more »

portfolio historical simulation

Search

Advanced Search Preferences

Web

Results 51 - 60 of about 532,000 for portfolio historical simulation. (0.13 seconds)

ELEMENTARY INTRODUCTION TO MATHEMATICS OF FINANCE W 4071

10/18 Derivation of the Black-Scholes equation using risk-free portfolio. ... of calculation Value-At-Risk (covariance matrix, historical, simulation). ... www.math.columbia.edu/~smirnov/W4071.htm - 34k - Cached - Similar pages Sponsored Links

Financiometrics Inc. Portfolio return simulation software for return forecasting. www.financiometrics.com

ELEMENTARY INTRODUCTION TO MATHEMATICS OF FINANCE W 4071

10/19 Derivation of the Black-Scholes equation using risk-free portfolio. ... of calculation Value-At-Risk (covariance matrix, historical, simulation). ... www.math.columbia.edu/~smirnov/W4071 2005.htm - 36k - Cached - Similar pages

[PDF] Non-parametric VaR techniques. Myths and Realities.

File Format: PDF/Adobe Acrobat - View as HTML

historical simulation, that is designed to remedy some of the ... simulation. He showed that if the portfolio's return follow a GARCH(1,1) process, then at ... www.smartquant.com/references/VaR/var30.pdf - Similar pages

[PS] IMPROVING VALUE-AT-RISK ESTIMATES BY COMBINING KERNELESTIMATION ...

File Format: Adobe PostScript - View as Text

2 Historical simulation, like all VaR estimation methods has three components. ... Modeling the risk factors underlying changes in portfolio value ... econwpa.wustl.edu:8089/eps/fin/papers/9605/9605001.ps - Similar pages

[DOC] Preliminary Draft Feb 27, 2005 - Not for Quotation

File Format: Microsoft Word 2000 - View as HTML

Using historical returns, the life-cycle portfolio loses money 32% of the time ... For the purposes of this historical simulation, for which historical data ... www.irrationalexuberance.com/shillersocsec.doc - Similar pages

<u>moneyscience.org : Value at risk</u>

'Historical simulation'is the simplest and most transparent method of calculation. This involves running the current portfolio across a set of historical ... www.moneyscience.org/tiki/ tiki-index.php?page=Value+at+risk - 57k -Cached - Similar pages

Measuring and managing market risk

Methods such as "Monte Carlo" and historical simulation are also widely used. ... The Monte Carlo simulation method comes into its own when the portfolio ... www.norges-bank.no/english/petroleum_fund/_articles/managing_risk_2003/ - 38k - Oct 16, 2005 - Cached - Similar pages

Which VaR Methodology is Appropriate for You

It remains an excellent approach for a portfolio that contains minimal ... Historical Simulation - The historical simulation methodology repeatedly values ... www.cmra.com/html/ body which var methodology is appro.html - 12k -Cached - Similar pages

[PDF] Financial Simulation.PMS.gxd

File Formal: PDF/Adobe Acrobat

values: historical simulation and Monte Carlo simulation. This paper appraises the relative ... The more closely a portfolio's historical asset returns ... www.vanguard.com.au/library/ pdf/Financial%20Simulation%2009%202003.pdf -Similar pages

[PDF] A Coupling of Extreme-Value Theory and VolatilityUpdatingwithValue ... File Format: PDF/Adobe Acrobat - View as HTML as historical simulation are prone to underestimating value-at-risk in such ... are tested on a representative portfolio of South African stocks. The first ... mfs.rutgers.edu/journal/post&pdf/v7n12p1.pdf - Similar pages

◆ Gooocoocoocoogie
▶

Result Page: **Previous** 1 2 3 4 5 6 7 8 9 101112131415

Search portfolio historical simulation

Search within results | Language Tools | Search Tips

Google Home - Advertising Programs - Business Solutions - About Google ©2005 Google